Post-doc position in algorithmics for statistics

Subject: Algorithms for multiple changepoint detection
How long: 1-year renewable contract, starting in June 2017 or later
Where: Genopole - www.genopole.fr/?lang=en   (45 min form Paris)
Lab: LaMME   - www.math-evry.cnrs.fr/doku.php

Description:
We are looking for a motivated post-doctoral fellow to work on the development and implementation of efficient algorithms for multiple change-point detections. One line of research would be to work on the extension of existing pruned dynamic algorithm (see [1] for example) to the multi-parametric case.

Skills:
The candidate should have:
- a PhD in mathematics or applied mathematics,
- an experience programming complex algorithms using C++,
- a working knowledge of combinatorial optimization (dynamic programming) and optimization,
- some knowledge of statistics would be a plus.

Application:
Interested individuals should include a 1-2 page cover letter describing their research experience and publications along with a CV and the names and contact information of three references.

Contact:
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Reference:
[1] Maidstone R, Hocking TD, Rigaill G & Fearnhead P. (2016). On optimal multiple changepoint algorithms for large data. Statistics and Computing, 1-15.